

ACTIONS WITH FINITE F-INVARIANT ENTROPY

BRANDON SEWARD

ABSTRACT. We investigate the consequences of a measure preserving action of a finitely generated free group having finite f-invariant entropy. We find that for such actions the stabilizer of almost every point must be either trivial or of finite index, and the invariant measure must be a linear combination of only countably many ergodic measures. If the action is furthermore ergodic, then there is an integer n such that for every non-trivial normal subgroup K the number of K -ergodic components is at most n . These results are derived from a new formula for f-invariant entropy.

1. INTRODUCTION

Recently Lewis Bowen [4] defined a numerical measure conjugacy invariant for actions of finitely generated free groups, called f-invariant entropy. The f-invariant entropy is relatively easy to calculate, has strong similarities with the classical Kolmogorov–Sinai entropy of actions of amenable groups, and in fact agrees with the classical Kolmogorov–Sinai entropy when the finitely generated free group is simply \mathbb{Z} . Moreover, f-invariant entropy is essentially a special, simpler case of the recently emerging entropy theory of sofic group actions being developed by Bowen ([5], [6], [8]), Kerr–Li ([15], [16], [17]), Kerr ([14]), and others ([11], [24], [25]). The classical Kolmogorov–Sinai entropy has unquestionably been a fundamental and powerful tool in the study of actions of amenable groups, and f-invariant entropy seems posed to take a similar role in the study of actions of finitely generated free groups. There is therefore a significant need to develop and understand the theory of f-invariant entropy. This paper serves as a piece of this large program. We study how f-invariant entropy, or more specifically the property of having finite f-invariant entropy, relates to the qualitative dynamical properties of the action.

Let us define f-invariant entropy. Let G be a finitely generated free group, let S be a free generating set for G , and let G act on a standard probability space (X, μ) by measure preserving bijections. If α is a countable measurable partition of X and $F \subseteq G$ is finite, then we define

$$F \cdot \alpha = \bigvee_{f \in F} f \cdot \alpha.$$

Recall that the *Shannon entropy* of a countable measurable partition α of X is

$$H(\alpha) = \sum_{A \in \alpha} -\mu(A) \cdot \log(\mu(A)).$$

Also recall that α is *generating* if the smallest G -invariant σ -algebra containing α contains all measurable sets up to sets of measure zero. If there exists a generating

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partition α having finite Shannon entropy, then the f-invariant entropy of this action is defined to be

$$f_G(X, \mu) = \lim_{n \rightarrow \infty} F_G(X, \mu, S, \mathbf{B}_n \cdot \alpha),$$

where

$$F_G(X, \mu, S, \beta) = (1 - 2r) \cdot H(\beta) + \sum_{s \in S} H(s \cdot \beta \vee \beta)$$

and $r = |S|$ is the rank of G and \mathbf{B}_n is the ball of radius n centered on 1_G with respect to the generating set S . Surprisingly, Bowen proved in [4] and [6] that the above limit always exists (the terms in the limit are non-increasing) and the value $f_G(X, \mu)$ neither depends on the choice of free generating set S nor on the choice of finite Shannon entropy generating partition α . If there is no generating partition for this action having finite Shannon entropy, then the f-invariant entropy is undefined.

Unlike Kolmogorov–Sinai entropy, f-invariant entropy may be negative. In fact for some actions $f_G(X, \mu) = -\infty$. However, one always has $f_G(X, \mu) \leq H(\alpha) < \infty$ ([4]). Thus the conditions that $f_G(X, \mu)$ is finite and $f_G(X, \mu) \neq -\infty$ are equivalent.

The goal of this paper is to expand our knowledge on how f-invariant entropy is related to qualitative dynamical properties. There have previously only been a few results of this type. Bowen proved that Bernoulli shifts over finitely generated free groups are classified up to measure conjugacy by their f-invariant entropy, when it is defined [4], and he proved that actions with negative f-invariant entropy cannot be factors of Bernoulli shifts [6]. In [10, Proof of Lemma 3.5] Bowen and Gutman showed that for any action $G \curvearrowright (X, \mu)$ on an atomless probability space with defined and finite f-invariant entropy, there must be a cyclic subgroup of G for which the induced action of this subgroup has infinite Kolmogorov–Sinai entropy. Finally, in [20, Corollary 1.2] the author showed that if $G \curvearrowright (X, \mu)$ has defined and positive f-invariant entropy and $K \triangleleft G$ is any infinite index normal subgroup with G/K residually finite, then the restricted action $K \curvearrowright (X, \mu)$ does not admit any generating partition having finite Shannon entropy.

Our results will assume very little of the action. We will only assume that the f-invariant entropy be defined and be finite, and sometimes we will assume ergodicity. Our main theorem is below. Before stating this theorem we remind the reader that a point y in a probability space (Y, ν) is an atom if $\nu(\{y\}) > 0$.

Theorem 1.1. *Let G be a finitely generated non-cyclic free group acting on a standard probability space (X, μ) by measure preserving bijections. Assume that $f_G(X, \mu)$ is defined. If $f_G(X, \mu) \neq -\infty$ and (Y, ν) is **any** factor of (X, μ) , then for ν -almost every $y \in Y$, the stabilizer of y is either trivial or has finite index in G . Furthermore, ν -almost every $y \in Y$ with non-trivial stabilizer is an atom, and thus there are essentially only countably many points with non-trivial stabilizer.*

We mention that there are examples of actions of finitely generated free groups with defined and finite f-invariant entropy which admit factors whose f-invariant entropy is not defined (see [3] and [17]).

The above theorem says that, ignoring atoms, all actions with finite f-invariant entropy and all of their factors are essentially free. Since every Bernoulli shift over a finitely generated free group is a factor of a Bernoulli shift with defined and finite f-invariant entropy ([3]), this theorem implies that all non-trivial factors of Bernoulli shifts over finitely generated free groups are essentially free. This fact also follows

from a recent result of Robin Tucker-Drob [22] which completely characterizes those groups G for which every non-trivial factor of a Bernoulli shift over G is essentially free. Ornstein [19] proved that factors of Bernoulli shifts over \mathbb{Z} are again Bernoulli shifts, but it is not known if factors of Bernoulli shifts over free groups are Bernoulli shifts.

For some groups, the stabilizers which can appear in probability measure preserving actions are quite restricted (such as for higher rank semi-simple groups, by a well known result of Stuck and Zimmer [21]). However, a recent paper by Bowen [9, Theorem 3.1 and Remark 3] shows that probability measure preserving actions of free groups have a “zoo” of possible stabilizers. Thus the above theorem demonstrates a significant restriction imposed by having finite f-invariant entropy.

We derive the following corollary which exhibits a remarkable restriction on the ergodic decompositions of induced actions of normal subgroups.

Corollary 1.2. *Let G be a finitely generated non-cyclic free group acting on a standard probability space (X, μ) by measure preserving bijections. Assume that $f_G(X, \mu)$ is defined. If $G \curvearrowright (X, \mu)$ is ergodic and $f_G(X, \mu) \neq -\infty$, then there is $n \in \mathbb{N}$ such that for every non-trivial normal subgroup $K \triangleleft G$ the number of ergodic components of $K \curvearrowright (X, \mu)$ is at most n .*

In particular, if $\Gamma \leq G$ contains a non-trivial normal subgroup of G then the number of ergodic components of $\Gamma \curvearrowright (X, \mu)$ is at most n . Notice that the subgroup Γ is not required to have finite index in G . After proving the above corollary in Section 5, we will present a construction due to Lewis Bowen which demonstrates that the above corollary cannot in general be extended to hold for all non-trivial subgroups of G (see Proposition 5.6).

We prove our main theorem, Theorem 1.1, by studying the ergodic components of the action. This requires us to understand how f-invariant entropy behaves with respect to ergodic decompositions. We obtain the following.

Theorem 1.3. *Let G be a finitely generated free group of rank r acting on a standard probability space (X, μ) by measure preserving bijections. Assume that $f_G(X, \mu)$ is defined. If τ is the ergodic decomposition of μ then $f_G(X, \nu)$ is defined for τ -almost every ergodic measure ν and*

$$f_G(X, \mu) = \int f_G(X, \nu) d\tau - (r - 1) \cdot H(\tau).$$

From this we obtain another consequence of having finite f-invariant entropy.

Corollary 1.4. *Let G be a finitely generated non-cyclic free group acting on a standard probability space (X, μ) by measure preserving bijections. Assume that $f_G(X, \mu)$ is defined. If $f_G(X, \mu) \neq -\infty$ then μ is the linear combination of countably many ergodic measures.*

The proof of the main theorem relies on a new formula for f-invariant entropy. Let us briefly describe this new formula. Fix a free generating set S for G and let $|g|$ denote the reduced S -word length of $g \in G$. We define a well ordering \preceq on G as follows. If $|g| < |h|$ then we declare $g \preceq h$. If $|g| = |h|$ then we use a fixed total ordering of $S \cup S^{-1}$ and declare $g \preceq h$ if and only if the reduced S -word representation of g lexicographically precedes the reduced S -word representation of h . For $g \in G$ we let $\mathbb{P}(g)$ be the set of all group elements which strictly precede g . Let G act by measure preserving bijections on a standard probability space (X, μ) .

Assume that there is a generating partition α having finite Shannon entropy. Fix $1_G \neq g \in G$. Let $s \in S \cup S^{-1}$ be such that $|s^{-1}g| = |g| - 1$. The *independence decay at g relative to (S, α)* is

$$\delta(g, S, \alpha) := H(s^{-1}g \cdot \alpha / \mathbb{P}(s^{-1}g) \cdot \alpha) - H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha).$$

We remark that $\delta(g, S, \alpha) \geq 0$. When $\delta(g, S, \alpha) = 0$, the partitions $g \cdot \alpha$ and $\mathbb{P}(g) \cdot \alpha$ are as independent as possible while respecting the fact that G preserves the measure and while keeping $\mathbb{P}(s^{-1}g) \cdot \alpha$ fixed.

Theorem 1.5. *Let G be a finitely generated free group acting on a standard probability space (X, μ) by measure preserving bijections. Assume that this action admits a generating partition α having finite Shannon entropy. If S is a free generating set for G then*

$$f_G(X, \mu) = H(\alpha) - \frac{1}{2} \cdot \sum_{1_G \neq g \in G} \delta(g, S, \alpha).$$

Organization. Notation, definitions, and some facts regarding f-invariant entropy are discussed in Section 2. In Section 3 we obtain two new formulas for f-invariant entropy and prove Theorem 1.5. We also prove that actions with finite f-invariant entropy cannot factor through a proper quotient of G . We study ergodic decompositions in Section 4 and prove Theorem 1.3 and Corollary 1.4. The main theorem of the paper, Theorem 1.1, is proved in Section 5. At the end of Section 5, we prove Corollary 1.2 and present a construction due to Lewis Bowen (Proposition 5.6).

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2. PRELIMINARIES

Let G be a finitely generated free group and let S be a free generating set for G . The *rank* of G is the minimum size of a generating set for G , which in this case is simply $|S|$. If $g \in G$ then the *reduced S -word representation* of g is the unique (possibly empty) sequence (s_1, s_2, \dots, s_n) where each $s_i \in S \cup S^{-1}$, $s_i \neq s_{i+1}^{-1}$, and $g = s_1 s_2 \cdots s_n$. The *reduced S -word-length* of $g \in G$, denoted $|g|$, is the length of the reduced S -word representation of g . We let $\mathbf{B}_n = \{g \in G : |g| \leq n\}$ be the ball of radius n and $\mathbf{S}_n = \mathbf{B}_n \setminus \mathbf{B}_{n-1}$ be the sphere of radius n . We do not emphasize the dependence of \mathbf{B}_n and \mathbf{S}_n on S as we will never use more than one generating set for G simultaneously. The *left S -Cayley graph* of G is the graph with vertex set G and edge set $\{(g, sg) : g \in G, s \in S \cup S^{-1}\}$.

We will use the term *probability space* to always mean a standard Borel space equipped with a Borel probability measure. We will assume that all actions on probability spaces are by measure preserving bijections. If G acts on (X, μ) then we let $\mathfrak{M}(X)$ denote the set of G -invariant Borel probability measures on X and we let $\mathfrak{E}(X) \subseteq \mathfrak{M}(X)$ denote the ergodic measures. When needed, we will write $\mathfrak{M}_G(X)$ and $\mathfrak{E}_G(X)$ to distinguish the acting group. The set $\mathfrak{M}(X)$ is naturally a standard Borel space; its collection of Borel sets is defined to be the smallest σ -algebra making the maps $\nu \in \mathfrak{M}(X) \mapsto \nu(B)$ measurable for every Borel set

$B \subseteq X$ [13, Theorem 17.24]. If G acts on (X, μ) then the *ergodic decomposition* of μ is the unique Borel probability measure τ on $\mathfrak{M}(X)$ satisfying $\tau(\mathfrak{E}(X)) = 1$ and $\mu = \int \nu d\tau$ (meaning $\mu(B) = \int \nu(B) d\tau$ for every Borel set $B \subseteq X$). If $\{\alpha_i : i \in I\}$ is a finite collection of countable measurable partitions of X , then we let $\bigvee_{i \in I} \alpha_i$ denote the coarsest measurable partition of X which is finer than each α_i . If I is infinite then we let $\bigvee_{i \in I} \alpha_i$ be the smallest σ -algebra containing every class of every α_i . If $G \curvearrowright (X, \mu)$ and $\alpha = \{A_i : i \in I\}$ is a countable measurable partition of X , then we define $g \cdot \alpha = \{g \cdot A_i : i \in I\}$. For $F \subseteq G$ (finite or infinite) we define $F \cdot \alpha = \bigvee_{f \in F} f \cdot \alpha$. A countable measurable partition α is *generating* for $G \curvearrowright (X, \mu)$ if for every Borel set $B \subseteq X$ there is $B' \in G \cdot \alpha$ with $\mu(B \triangle B') = 0$. If α and β are countable measurable partitions of X then the *conditional Shannon entropy* of α relative to β is

$$H(\alpha/\beta) = \sum_{B \in \beta} \sum_{A \in \alpha} -\mu(B) \cdot \frac{\mu(B \cap A)}{\mu(B)} \cdot \log \left(\frac{\mu(B \cap A)}{\mu(B)} \right).$$

If $\beta = \{X\}$ is the trivial partition then $H(\alpha/\beta)$ equals the Shannon entropy of α , $H(\alpha)$, as defined in the introduction. When needed we write $H_\mu(\alpha/\beta)$ and $H_\mu(\alpha)$ to clarify the measure being used. If (X, μ) is a probability space then $H(\mu)$ is defined as the supremum of $H_\mu(\alpha)$ over all finite measurable partitions α of X . An *atom* of μ is a point $x \in X$ with $\mu(\{x\}) > 0$. A probability measure is *purely atomic* if the complement of the set of atoms has measure 0. Since every probability space (in our sense) is isomorphic to an interval of the real line with Lebesgue measure together with a countable number of atoms, it is easy to show that μ is purely atomic if $H(\mu) < \infty$. The converse does not hold.

The following lemma consists of some well known facts on Shannon entropy which we will need. The reader can consult [23] for a proof.

Lemma 2.1. *Let (X, μ) be a standard probability space, let α, β, ξ be countable measurable partitions of X . Then*

- (i) $H(\alpha/\beta) \geq 0$;
- (ii) $H(\alpha \vee \beta) = H(\alpha/\beta) + H(\beta)$;
- (iii) $H(\alpha \vee \beta/\xi) = H(\alpha/\beta \vee \xi) + H(\beta/\xi)$;
- (iv) $H(\alpha/\beta \vee \xi) \leq H(\alpha/\beta)$;
- (v) $H(\alpha \vee \xi/\beta \vee \xi) = H(\alpha/\beta \vee \xi)$.

We will later need the following theorem which places a restriction on the f-invariant entropy of factors.

Theorem 2.2 (Bowen, [6]). *Let G be a finitely generated free group acting on a probability space (X, μ) . Assume that this action admits a generating partition α with $H(\alpha) < \infty$. If (Y, ν) is a factor of (X, μ) and $f_G(Y, \nu)$ is defined, then*

$$f_G(Y, \nu) \geq f_G(X, \mu) - H(\alpha).$$

We also observe a simple lemma for later reference.

Lemma 2.3. *Let G be a finitely generated free group of rank r acting on a probability space (X, μ) . If $H(\mu) < \infty$ then $f_G(X, \mu) = -(r-1)H(\mu)$.*

Proof. As $H(\mu) < \infty$, μ must be purely atomic. We can therefore partition X so that every atom of μ is a class of this partition. Call this partition α . One readily has $H(\alpha) = H(\mu) < \infty$ and α is generating. Also, for finite $K \subseteq G$ the

partitions $K \cdot \alpha$ and α are, modulo sets of measure zero, identical. Therefore $F_G(X, \mu, S, K \cdot \alpha) = -(r-1)H(\alpha) = -(r-1)H(\mu)$ for every finite $K \subseteq G$. \square

We point out that since $-(r-1) \cdot H(\mu) \leq 0$, our main theorem implies that any ergodic action with $f_G(X, \mu) > 0$ is essentially free.

3. F-INVARIANT ENTROPY VIA INDEPENDENCE DECAY

In this section we prove that f-invariant entropy can be computed from what we call *independence decay*. Obtaining this new formula for f-invariant entropy is a key ingredient to the proof of the main theorem.

We begin with a simple lemma which will allow us to simplify the formula for f-invariant entropy.

Lemma 3.1. *Let G be a finitely generated free group of rank r and let S be a free generating set for G . If G acts on a probability space (X, μ) and α is a countable measurable partition of X then*

$$H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) \leq \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha),$$

and

$$\sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) \leq (2r-1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).$$

Proof. We begin with the first inequality. Enumerate $S \cup S^{-1}$ as t_1, t_2, \dots, t_{2r} . Set

$$A_i = \bigcup_{j < i} t_j \mathbf{B}_n.$$

Since \mathbf{B}_{n+1} is the union of the $t_i \mathbf{B}_n$'s, we have by Lemma 2.1

$$\begin{aligned} H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) &= \sum_{i=1}^{2r} H(t_i \mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha \vee A_i \cdot \alpha) \\ &\leq \sum_{i=1}^{2r} H(t_i \mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) = \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha). \end{aligned}$$

Thus we have the first inequality.

Now we consider the second inequality. Fix $s \in S \cup S^{-1}$. Set

$$C_s = \left(\bigcup_{s^{-1} \neq t \in S \cup S^{-1}} t \mathbf{B}_n \right) \setminus \mathbf{B}_n \subseteq \mathbf{S}_{n+1}.$$

So C_s is the set of $g \in \mathbf{S}_{n+1}$ whose reduced S -word representations do not begin on the left with s^{-1} . Notice that every $g \in \mathbf{S}_{n+1}$ lies in precisely $(2r-1)$ many C_s 's. Also notice that

$$s\mathbf{B}_{n+1} \setminus \mathbf{B}_{n+1} = sC_s.$$

Fix a total ordering, \leq , of \mathbf{S}_{n+1} . For $g \in \mathbf{S}_{n+1}$, let $P(g)$ be the set of elements of \mathbf{S}_{n+1} which strictly precede g . For $g \in C_s$ we may not have $P(g) \subseteq C_s$, however we do have

$$sP(g) \subseteq \mathbf{B}_n \cup s \cdot (P(g) \cap C_s).$$

So by Lemma 2.1

$$H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) = H(sC_s \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha)$$

$$\begin{aligned}
&= \sum_{g \in C_s} H(sg \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha \vee s(P(g) \cap C_s) \cdot \alpha) = \sum_{g \in C_s} H(sg \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha \vee sP(g) \cdot \alpha) \\
&\leq \sum_{g \in C_s} H(sg \cdot \alpha / s\mathbf{B}_n \cdot \alpha \vee sP(g) \cdot \alpha) = \sum_{g \in C_s} H(g \cdot \alpha / \mathbf{B}_n \cdot \alpha \vee P(g) \cdot \alpha).
\end{aligned}$$

Therefore

$$\begin{aligned}
&\sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) \leq \sum_{s \in S \cup S^{-1}} \sum_{g \in C_s} H(g \cdot \alpha / \mathbf{B}_n \cdot \alpha \vee P(g) \cdot \alpha) \\
&= (2r - 1) \sum_{g \in \mathbf{S}_{n+1}} H(g \cdot \alpha / \mathbf{B}_n \cdot \alpha \vee P(g) \cdot \alpha) = (2r - 1) H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).
\end{aligned}$$

This completes the proof. \square

We now obtain a somewhat simpler formula for f-invariant entropy.

Lemma 3.2. *Let G be a finitely generated free group of rank r and let S be a free generating set for G . Let G act on a probability space (X, μ) . Assume that there is a generating partition α having finite Shannon entropy. Then*

$$f_G(X, \mu) = \lim_{n \rightarrow \infty} (1 - r) \cdot H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).$$

Proof. Define

$$\begin{aligned}
F'_G(X, \mu, S, \alpha, n) &= (1 - r) \cdot H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha), \\
f'_G(X, \mu) &= \lim_{n \rightarrow \infty} F'_G(X, \mu, S, \alpha, n).
\end{aligned}$$

Since the action of G preserves measure we have

$$\begin{aligned}
F_G(X, \mu, S, \mathbf{B}_n \cdot \alpha) &= (1 - 2r) H(\mathbf{B}_n \cdot \alpha) + \sum_{s \in S} H(s\mathbf{B}_n \cdot \alpha \vee \mathbf{B}_n \cdot \alpha) \\
&= (1 - 2r) H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha \vee \mathbf{B}_n \cdot \alpha) \\
&= (1 - r) H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha),
\end{aligned}$$

where the last equality follows from Lemma 2.1. So by the first inequality of Lemma 3.1 we have

$$F'_G(X, \mu, S, \alpha, n) \leq F_G(X, \mu, S, \mathbf{B}_n \cdot \alpha)$$

for every $n \in \mathbb{N}$. Thus $f'_G(X, \mu) \leq f_G(X, \mu)$.

If $f_G(X, \mu) = -\infty$, then we have $f'_G(X, \mu) = f_G(X, \mu)$ as claimed. So suppose that $f_G(X, \mu) \neq -\infty$. Then we have

$$\begin{aligned}
0 &= \lim_{n \rightarrow \infty} 2 \cdot F_G(X, \mu, S, \mathbf{B}_n \cdot \alpha) - 2 \cdot F_G(X, \mu, S, \mathbf{B}_{n+1} \cdot \alpha) \\
&= \lim_{n \rightarrow \infty} 2(1 - r) H(\mathbf{B}_n \cdot \alpha) - 2(1 - r) H(\mathbf{B}_{n+1} \cdot \alpha) \\
&\quad + \sum_{s \in S \cup S^{-1}} [H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha)] \\
&= \lim_{n \rightarrow \infty} (2r - 2) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) \\
&\quad + \sum_{s \in S \cup S^{-1}} [H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha)]
\end{aligned}$$

$$\begin{aligned}
&= \lim_{n \rightarrow \infty} \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) \\
&\quad + (2r - 1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha).
\end{aligned}$$

The expression appearing in the last line and the expression appearing in the second to last line are both non-negative by Lemma 3.1. Since the limit is 0, we must have that $f_G(X, \mu) \neq -\infty$ implies

$$(3.1) \quad \lim_{n \rightarrow \infty} \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) = 0,$$

and

$$\lim_{n \rightarrow \infty} (2r - 1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) = 0.$$

In particular, when $f_G(X, \mu) \neq -\infty$ we have

$$\lim_{n \rightarrow \infty} F_G(X, \mu, S, \mathbf{B}_n \cdot \alpha) - F'_G(X, \mu, S, \alpha, n) = 0$$

by Equation 3.1. Thus $f'_G(X, \mu) = f_G(X, \mu)$ in all cases. \square

Corollary 3.3. *Let G be a finitely generated free group of rank $r > 1$ and let S be a free generating set for G . Let G act on a probability space (X, μ) . Assume that there is a generating partition α having finite Shannon entropy. If $f_G(X, \mu) \neq -\infty$ and μ is not purely atomic then*

$$\lim_{n \rightarrow \infty} \sqrt[n]{H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha)} = 2r - 1.$$

We mention that only a weak form of this corollary is needed to establish the main results of this paper. The weaker fact which is needed is that the assumptions above imply that $H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha)$ tends to infinity. This weaker fact is established in the first paragraph of the proof below, and the reader may skip the rest of the proof if desired. The full strength of the above corollary is only used in proving Corollary 3.4, and that corollary is independent of the rest of the paper.

Proof. Since μ is not purely atomic and α is generating we must have

$$\lim_{n \rightarrow \infty} H(\mathbf{B}_n \cdot \alpha) = H(\mu) = +\infty.$$

By Lemma 3.2 we have

$$0 = \lim_{n \rightarrow \infty} (1 - r) \cdot H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - f_G(X, \mu).$$

Since $r > 1$ it follows that

$$\lim_{n \rightarrow \infty} H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) = +\infty.$$

In the proof of the previous lemma we showed that when $f_G(X, \mu) \neq -\infty$ we have

$$\lim_{n \rightarrow \infty} \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_n \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) = 0,$$

and

$$\lim_{n \rightarrow \infty} (2r - 1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - \sum_{s \in S \cup S^{-1}} H(s\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) = 0.$$

From these two equations it follows that

$$\lim_{n \rightarrow \infty} (2r-1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+2} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) = 0.$$

Lemma 3.1 implies that each term in the above limit is non-negative. By the previous paragraph, we can find $M \in \mathbb{N}$ so that $H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) > 1$ for all $n \geq M$. Fix $0 < \epsilon < 1$ and let $N > M$ be such that

$$0 \leq (2r-1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+2} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) < \epsilon$$

for all $n \geq N$. So for $n \geq N$

$$(2r-1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - \epsilon < H(\mathbf{B}_{n+2} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) \leq (2r-1) \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).$$

Since this holds for all $n \geq N$, by induction we have

$$\begin{aligned} (2r-1)^m \cdot H(\mathbf{B}_{N+1} \cdot \alpha / \mathbf{B}_N \cdot \alpha) &\geq H(\mathbf{B}_{N+m+1} \cdot \alpha / \mathbf{B}_{N+m} \cdot \alpha) \\ &> (2r-1)^m \cdot H(\mathbf{B}_{N+1} \cdot \alpha / \mathbf{B}_N \cdot \alpha) - \epsilon \cdot \sum_{i=0}^{m-1} (2r-1)^i \\ &= (2r-1)^m \cdot H(\mathbf{B}_{N+1} \cdot \alpha / \mathbf{B}_N \cdot \alpha) - \frac{\epsilon}{2r-2} \cdot ((2r-1)^m - 1) \\ &= (2r-1)^m \cdot \left(H(\mathbf{B}_{N+1} \cdot \alpha / \mathbf{B}_N \cdot \alpha) - \frac{\epsilon}{2r-2} \right) + \frac{\epsilon}{2r-2}. \end{aligned}$$

Since $N > M$ we have $H(\mathbf{B}_{N+1} \cdot \alpha / \mathbf{B}_N \cdot \alpha) - \frac{\epsilon}{2r-2} > 0$. So we obtain

$$\lim_{m \rightarrow \infty} \sqrt[N+m]{H(\mathbf{B}_{N+m+1} \cdot \alpha / \mathbf{B}_{N+m} \cdot \alpha)} = 2r-1.$$

This completes the proof. \square

The previous corollary allows a simple proof that free group actions which factor through a proper quotient of G must have f-invariant entropy negative infinity, provided it is defined and the space is not purely atomic. This is an extremely weak version of our main theorem and is itself a new result. We include this corollary because it is quite interesting and its proof is substantially simpler than the proof of the main theorem.

Corollary 3.4. *Let G be a finitely generated non-cyclic free group and let $K \triangleleft G$ be a non-trivial normal subgroup. Let G act on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If this action factors through G/K and μ is not purely atomic then $f_G(X, \mu) = -\infty$.*

Proof. For clarification, we say the action factors through G/K to mean that K stabilizes every $x \in X$. Towards a contradiction, suppose that $f_G(X, \mu) \neq -\infty$. Let α be a generating partition with $H(\alpha) < \infty$. Let $\phi : G \rightarrow G/K$ be the factor map and let r be the rank of G . By [12, Section B], the exponential growth rate of G/K is strictly less than the exponential growth rate of G :

$$\lim_{n \rightarrow \infty} \sqrt[n]{|\phi(\mathbf{B}_n)|} < 2r-1.$$

The number of distinct partitions among $g \cdot \alpha$ with $g \in \mathbf{B}_n$ is at most $|\phi(\mathbf{B}_n)|$. So

$$H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha) \leq H(\mathbf{B}_n \cdot \alpha) \leq |\phi(\mathbf{B}_n)| \cdot H(\alpha).$$

After taking roots and applying the previous corollary we obtain

$$2r-1 = \lim_{n \rightarrow \infty} \sqrt[n]{H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha)} \leq \lim_{n \rightarrow \infty} \sqrt[n]{|\phi(\mathbf{B}_n)| \cdot H(\alpha)} < 2r-1,$$

a contradiction. □

The above technique may work in the more general setting where

$$\limsup_{n \rightarrow \infty} \sqrt[r]{|\mathbf{B}_n \cdot x|}$$

is strictly less than $2r - 1$ for μ -almost every $x \in X$. However, recent work of M. Abért, Y. Glasner, and B. Virág [2, Theorem 8], [1, Proposition 14] shows that for any finitely generated free group $G \neq \mathbb{Z}$ there exists a measure preserving action of G on a standard probability space (X, μ) such that the stabilizer of x is non-trivial and the above limit equals $2r - 1$ for μ -almost every $x \in X$. Therefore we cannot rely on the above technique to prove our main theorem. Instead, we will obtain tighter control over f-invariant entropy by refining the formula for f-invariant entropy found in Lemma 3.2.

We remark that the result of Abért–Glasner–Virág discussed above again shows that stabilizers occurring in probability measure preserving actions of free groups can be quite bizarre. Our main theorem therefore demonstrates a significant restriction imposed by having finite f-invariant entropy.

In the next theorem we show that f-invariant entropy can be defined in terms of independence decay. We refer the reader to the introduction for the definition of independence decay. Technically $\delta(g, S, \alpha)$ depends on a total ordering of $S \cup S^{-1}$, but we do not emphasize this dependence. Notice that if $1_G \neq g \in G$ begins on the left with $s \in S \cup S^{-1}$ in its reduced S -word representation then

$$s \cdot \mathbb{P}(s^{-1}g) \subseteq \mathbb{P}(g).$$

Therefore

$$\begin{aligned} \delta(g, S, \alpha) &= H(s^{-1}g \cdot \alpha / \mathbb{P}(s^{-1}g) \cdot \alpha) - H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha) \\ &= H(g \cdot \alpha / s\mathbb{P}(s^{-1}g) \cdot \alpha) - H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha) \geq 0, \end{aligned}$$

as claimed in the introduction. Furthermore, from the equation above we see that $\delta(g, S, \alpha)$ measures how much $g \cdot \alpha$ depends on $(\mathbb{P}(g) \setminus s\mathbb{P}(s^{-1}g)) \cdot \alpha$ when conditioned on $s\mathbb{P}(s^{-1}g) \cdot \alpha$. So the independence decay at g is 0 when the partitions $g \cdot \alpha$ and $(\mathbb{P}(g) \setminus s\mathbb{P}(s^{-1}g)) \cdot \alpha$ are independent when conditioned on $s\mathbb{P}(s^{-1}g) \cdot \alpha$.

Theorem 3.5. *Let G be a finitely generated free group, let S be a free generating set for G , and let G act on a probability space (X, μ) . Assume that there is a generating partition α having finite Shannon entropy. Then*

$$f_G(X, \mu) = H(\alpha) - \frac{1}{2} \cdot \sum_{1_G \neq g \in G} \delta(g, S, \alpha).$$

Proof. Let r denote the rank of G . As in the proof of Lemma 3.2, define

$$F'_G(X, \mu, S, \alpha, n) = (1 - r) \cdot H(\mathbf{B}_n \cdot \alpha) + \frac{1}{2} \cdot H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).$$

We have

$$\begin{aligned} F'_G(X, \mu, S, \alpha, 0) &= (1 - r)H(\alpha) + \frac{1}{2} \cdot H(\mathbf{B}_1 \cdot \alpha / \alpha) \\ &= H(\alpha) - \frac{1}{2} \cdot [2r \cdot H(\alpha) - H(\mathbf{B}_1 \cdot \alpha / \alpha)]. \end{aligned}$$

The difference between consecutive F'_G terms can be rewritten in a similar manner:

$$2 \cdot F'_G(X, \mu, S, \alpha, n) - 2 \cdot F'_G(X, \mu, S, \alpha, n + 1)$$

$$\begin{aligned}
&= 2(1-r)H(\mathbf{B}_n \cdot \alpha) + H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - 2(1-r)H(\mathbf{B}_{n+1} \cdot \alpha) - H(\mathbf{B}_{n+2} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha) \\
&= (2r-1)H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha) - H(\mathbf{B}_{n+2} \cdot \alpha / \mathbf{B}_{n+1} \cdot \alpha).
\end{aligned}$$

Putting these together and using Lemma 3.2 we have

$$\begin{aligned}
f_G(X, \mu) &= F'_G(X, \mu, S, \alpha, 0) - \frac{1}{2} \cdot \sum_{n=1}^{\infty} [2 \cdot F'_G(X, \mu, S, \alpha, n-1) - 2 \cdot F'_G(X, \mu, S, \alpha, n)] \\
&= H(\alpha) - \frac{1}{2} \cdot [2r \cdot H(\alpha) - H(\mathbf{B}_1 \cdot \alpha / \alpha)] \\
&\quad - \frac{1}{2} \cdot \sum_{n=1}^{\infty} [(2r-1)H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha) - H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha)].
\end{aligned}$$

Let $|g|$ denote the reduced S -word length of $g \in G$. Since $|g| < |h|$ implies $g \preceq h$ it follows from Lemma 2.1 that

$$H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha) = \sum_{g \in \mathbf{S}_n} H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha).$$

Since $|\mathbf{S}_1| = 2r$ we have

$$\sum_{g \in \mathbf{S}_1} \delta(g, S, \alpha) = 2r \cdot H(\alpha) - H(\mathbf{B}_1 \cdot \alpha / \alpha).$$

Similarly, for $n \geq 1$ each element of \mathbf{S}_n is adjacent to $2r-1$ many points of \mathbf{S}_{n+1} in the left S -Cayley graph of G . So

$$\sum_{g \in \mathbf{S}_{n+1}} \delta(g, S, \alpha) = (2r-1)H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha) - H(\mathbf{B}_{n+1} \cdot \alpha / \mathbf{B}_n \cdot \alpha).$$

It follows from the equation at the end of the previous paragraph that

$$\begin{aligned}
f_G(X, \mu) &= H(\alpha) - \frac{1}{2} \cdot \sum_{g \in \mathbf{S}_1} \delta(g, S, \alpha) - \frac{1}{2} \cdot \sum_{n=1}^{\infty} \sum_{g \in \mathbf{S}_{n+1}} \delta(g, S, \alpha) \\
&= H(\alpha) - \frac{1}{2} \cdot \sum_{1_G \neq g \in G} \delta(g, S, \alpha).
\end{aligned}$$

□

The above theorem implies that when $f_G(X, \mu) \neq -\infty$, $\delta(g, S, \alpha)$ tends to 0 as the reduced S -word length of g tends to infinity. We mention that the values $\delta(g, S, \alpha)$ do not satisfy any monotone properties – the independence decay can be zero for a very long time and then become positive, in fact it can fluctuate between being positive and zero. If $\delta(h, S, \alpha) = 0$ for all $h \succeq g$, then (X, μ) is measurably conjugate to a Markov process, and the Markov partition is $\mathbb{P}(g) \cdot \alpha$ (see [7]). In fact, since $\mathbb{P}(g)$ is left S -connected, one can always model (X, μ) by an action for which the independence decay at h is 0 for every $h \succeq g$ (this is called a *Markov approximation* to the action, see [20]). One could take the viewpoint that independence decay measures the error in these Markov approximations. Then the above theorem would say that if $f_G(X, \mu) \neq -\infty$ then these Markov approximations converge rapidly enough to the action so that the errors are summable.

The following simple lemma will be used in the proof of the main theorem.

Lemma 3.6. *Let G be a finitely generated free group, let S be a free generating set for G , and let $|g|$ denote the reduced S -word length of $g \in G$. Let G act on a probability space (X, μ) . Assume that there is a generating partition α with $H(\alpha) < \infty$. If p_0, p_1, \dots, p_n is a path in the left S -Cayley graph of G with $|p_0| < |p_1| < \dots < |p_n|$, then*

$$\sum_{i=1}^n \delta(p_i, S, \alpha) = H(p_0 \cdot \alpha / \mathbb{P}(p_0) \cdot \alpha) - H(p_n \cdot \alpha / \mathbb{P}(p_n) \cdot \alpha).$$

Proof. The conditions on the p_i imply that

$$\delta(p_i, S, \alpha) = H(p_{i-1} \cdot \alpha / \mathbb{P}(p_{i-1}) \cdot \alpha) - H(p_i \cdot \alpha / \mathbb{P}(p_i) \cdot \alpha).$$

It follows that all intermediary terms cancel. \square

4. ERGODIC DECOMPOSITION

In this section we relate the f-invariant entropy of an invariant measure to the f-invariant entropy of the ergodic components of the invariant measure. We first show that f-invariant entropy is defined on the ergodic components, however we will find it necessary to work in a slightly more general setting.

Definition 4.1. Let G be a countable group acting on a probability space (X, μ) . A *decomposition* of μ is a Borel probability measure τ on $\mathfrak{M}(X)$ such that $\mu = \int_{m \in \mathfrak{M}(X)} m d\tau$. A decomposition is *countable* if it is purely atomic. We say that τ is a decomposition of μ into *mutually singular measures* if $\tau \times \tau$ -almost every pair of measures $(m, \lambda) \in \mathfrak{M}(X) \times \mathfrak{M}(X)$ are either identical ($m = \lambda$) or are mutually singular, meaning there is a Borel set $B \subseteq X$ with $m(B) = \lambda(X \setminus B) = 1$.

It is well known that distinct ergodic measures are mutually singular. So ergodic decompositions are decompositions into mutually singular measures.

Lemma 4.2. *Let G be a countable group acting on a probability space (X, μ) . Let τ be a decomposition of μ into mutually singular measures. If α is a countable measurable partition of X then:*

- (i) *if α is generating for $G \curvearrowright (X, \mu)$ then α is generating for $G \curvearrowright (X, \nu)$ for τ -almost every $\nu \in \mathfrak{M}(X)$;*
- (ii) *if $H_\mu(\alpha) < \infty$ then $H_\nu(\alpha) < \infty$ for τ -almost every $\nu \in \mathfrak{M}(X)$. Furthermore $\int H_\nu(\alpha) d\tau \leq H_\mu(\alpha)$.*

Proof. (i). Since X is by assumption a standard Borel space, there is a countable collection of Borel sets \mathcal{C} such that the σ -algebra generated by \mathcal{C} is precisely the collection of all Borel subsets of X . Since α is generating for $G \curvearrowright (X, \mu)$, we have that for every $C \in \mathcal{C}$ there is a paired set $p(C) \in G \cdot \alpha$ with $\mu(C \Delta p(C)) = 0$. We have

$$0 = \mu(C \Delta p(C)) = \int_{\nu \in \mathfrak{M}(X)} \nu(C \Delta p(C)) d\tau.$$

So $\nu(C \Delta p(C)) = 0$ for τ -almost every $\nu \in \mathfrak{M}(X)$. Since \mathcal{C} is countable, we can find a single set $M \subseteq \mathfrak{M}(X)$ with $\tau(M) = 1$ for which $\nu(C \Delta p(C)) = 0$ for every $\nu \in M$ and every $C \in \mathcal{C}$. Now let $\nu \in M$ and let \mathcal{F} be the collection of Borel sets $B \subseteq X$ for which there is $B' \in G \cdot \alpha$ with $\nu(B \Delta B') = 0$. It is easily verified that \mathcal{F} is a σ -algebra, and by definition of M we have \mathcal{F} contains \mathcal{C} . Therefore \mathcal{F} is the collection of Borel sets and α is a generating partition for $G \curvearrowright (X, \nu)$.

(ii). From the definition of the Borel structure on $\mathfrak{M}(X)$ (see Section 2), it is apparent that the functions $\nu \mapsto -\nu(A) \log(\nu(A))$ are Borel for $A \subseteq X$ Borel. Therefore $\nu \mapsto H_\nu(\alpha)$ is a Borel function on $\mathfrak{M}(X)$. So the integral $\int H_\nu(\alpha) d\tau$ is defined and exists since $H_\nu(\alpha) \geq 0$ for all ν . By the Monotone Convergence Theorem we have

$$\begin{aligned} \int_{\nu \in \mathfrak{M}(X)} H_\nu(\alpha) d\tau &= \int_{\nu \in \mathfrak{M}(X)} \sum_{A \in \alpha} -\nu(A) \cdot \log(\nu(A)) d\tau \\ &= \sum_{A \in \alpha} \int_{\nu \in \mathfrak{M}(X)} -\nu(A) \cdot \log(\nu(A)) d\tau. \end{aligned}$$

Define $\phi : [0, 1] \rightarrow \mathbb{R}$ by $\phi(0) = 0$ and $\phi(t) = t \cdot \log(t)$ for $0 < t \leq 1$. One can easily check that the function ϕ is convex. Since the function $\nu \mapsto \nu(A)$ clearly lies in $\mathcal{L}^1(\mathfrak{M}(X), \tau)$, we can apply Jensen's Inequality to obtain

$$\begin{aligned} \int_{\nu \in \mathfrak{M}(X)} H_\nu(\alpha) d\tau &= \sum_{A \in \alpha} \int_{\nu \in \mathfrak{M}(X)} -\phi(\nu(A)) d\tau \\ &\leq \sum_{A \in \alpha} -\phi\left(\int_{\nu \in \mathfrak{M}(X)} \nu(A) d\tau\right) = \sum_{A \in \alpha} -\phi(\mu(A)) = H_\mu(\alpha). \end{aligned}$$

We conclude that if $H_\mu(\alpha) < \infty$ then $H_\nu(\alpha) < \infty$ for τ -almost every $\nu \in \mathfrak{M}(X)$. \square

Theorem 4.3. *Let G be a finitely generated free group of rank r acting on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If τ is the ergodic decomposition of μ , then $f_G(X, \nu)$ is defined for τ -almost every $\nu \in \mathfrak{E}(X)$ and*

$$f_G(X, \mu) = \int_{\nu \in \mathfrak{E}(X)} f_G(X, \nu) d\tau - (r-1) \cdot H(\tau).$$

Proof. This is well known when $G = \mathbb{Z}$ ([23, Theorem 8.4]). So we assume below that $r > 1$.

We first treat a special case. Let τ be a countable decomposition of μ (not necessarily the ergodic decomposition) into mutually singular measures with $H(\tau) < \infty$. Say the atoms of τ are $(\nu_i)_{i \in I}$ for some countable set I . Set $p_i = \tau(\{\nu_i\}) > 0$. Since the ν_i 's are countable and mutually singular, we can find a measurable partition $\xi = \{X_1, X_2, \dots\}$ of X such that $\nu_i(X_i) = 1$ for each $i \in I$.

If β is any countable measurable partition of X then

$$\begin{aligned} H_\mu(\beta/\xi) &= \sum_{i \in I} \sum_{B \in \beta} -\mu(X_i) \cdot \frac{\mu(X_i \cap B)}{\mu(X_i)} \cdot \log\left(\frac{\mu(X_i \cap B)}{\mu(X_i)}\right) \\ &= \sum_{i \in I} \sum_{B \in \beta} -p_i \cdot \nu_i(B) \cdot \log(\nu_i(B)) = \sum_{i \in I} p_i \cdot H_{\nu_i}(\beta). \end{aligned}$$

In particular, if β refines ξ we have

$$H_\mu(\beta) = H_\mu(\xi) + H_\mu(\beta/\xi) = H(\tau) + \sum_{i \in I} p_i \cdot H_{\nu_i}(\beta),$$

and therefore (assuming $H(\beta) < \infty$)

$$F_G(X, \mu, S, \beta) = (1 - 2r)H_\mu(\beta) + \sum_{s \in S} H_\mu(s\beta \vee \beta)$$

$$\begin{aligned}
&= (1-r)H(\tau) + \sum_{i \in I} p_i \cdot \left((1-2r)H_{\nu_i}(\beta) + \sum_{s \in S} H_{\nu_i}(s \cdot \beta \vee \beta) \right) \\
&= (1-r)H(\tau) + \sum_{i \in I} p_i \cdot F_G(X, \nu_i, S, \beta).
\end{aligned}$$

Let α be a generating partition for $G \curvearrowright (X, \mu)$ with $H_\mu(\alpha) < \infty$. As $\alpha \vee \xi$ is generating and $H_\mu(\alpha \vee \xi) \leq H_\mu(\xi) + H_\mu(\alpha) = H(\tau) + H_\mu(\alpha) < \infty$, we can apply Lemma 4.2 to obtain

$$\begin{aligned}
f_G(X, \mu) &= \lim_{n \rightarrow \infty} F_G(X, \mu, S, \mathbf{B}_n \cdot (\alpha \vee \xi)) \\
&= \lim_{n \rightarrow \infty} (1-r)H(\tau) + \sum_{i \in I} p_i \cdot F_G(X, \nu_i, S, \mathbf{B}_n \cdot (\alpha \vee \xi)) \\
&= (1-r)H(\tau) + \sum_{i \in I} p_i \cdot f_G(X, \nu_i) = \int_{\nu \in \mathfrak{M}(X)} f_G(X, \nu) d\tau - (r-1)H(\tau).
\end{aligned}$$

This formula holds whenever τ is a countable decomposition of μ into mutually singular measures with $H(\tau) < \infty$.

Now let τ be the ergodic decomposition of μ . If $H(\tau) < \infty$ then τ is countable and by the previous paragraph

$$f_G(X, \mu) = \int_{\nu \in \mathfrak{E}(X)} f_G(X, \nu) d\tau - (r-1)H(\tau).$$

Now suppose that $H(\tau) = \infty$. Then there is a sequence $(\Lambda_n)_{n \in \mathbb{N}}$ of finite measurable partitions of $\mathfrak{M}(X)$ with $H_\tau(\Lambda_n)$ tending to infinity as n tends to infinity. Fix $n \in \mathbb{N}$ and for $\lambda \in \Lambda_n$ define

$$m_\lambda = \frac{1}{\tau(\lambda)} \cdot \int_{\nu \in \lambda} \nu d\tau \in \mathfrak{M}(X).$$

Let ζ be the probability measure on $\mathfrak{M}(X)$ which has atoms $\{m_\lambda : \lambda \in \Lambda_n\}$ and satisfies $\zeta(\{m_\lambda\}) = \tau(\lambda)$. Then ζ is a decomposition of μ into mutually singular measures and $H(\zeta) = H_\tau(\Lambda_n) < \infty$. By the paragraph above we have

$$\begin{aligned}
f_G(X, \mu) &= \int_{m \in \mathfrak{M}(X)} f_G(X, m) d\zeta - (r-1) \cdot H(\zeta) \leq \int_{m \in \mathfrak{M}(X)} H_m(\alpha) d\zeta - (r-1)H(\zeta) \\
&\leq H_\mu(\alpha) - (r-1)H(\zeta) = H_\mu(\alpha) - (r-1) \cdot H_\tau(\Lambda_n).
\end{aligned}$$

Taking the limit as n tends to infinity we obtain $f_G(X, \mu) = -\infty$. We also have

$$\begin{aligned}
\int_{\nu \in \mathfrak{E}(X)} f_G(X, \nu) d\tau - (r-1)H(\tau) &\leq \int_{\nu \in \mathfrak{E}(X)} H_\nu(\alpha) d\tau - (r-1)H(\tau) \\
&\leq H_\mu(\alpha) - (r-1)H(\tau) = -\infty,
\end{aligned}$$

provided the function $\nu \mapsto f_G(X, \nu)$ is Borel, so that the integral is defined (this is only a concern now because τ may not be countable). We will resolve this technicality in the next paragraph and thus we will have

$$f_G(X, \mu) = \int_{\nu \in \mathfrak{E}(X)} f_G(X, \nu) d\tau - (r-1)H(\tau)$$

in all cases.

As we saw in the proof of Lemma 4.2, the map $\nu \mapsto H_\nu(\beta)$ is Borel for every countable measurable partition β of X . When $H_\nu(\beta) < \infty$ we have that $F_G(X, \nu, S, \beta)$ is defined. By Lemma 4.2, there is a Borel set $E \subseteq \mathfrak{E}(X)$ such

that $\tau(E) = 1$ and $H_\nu(\mathbf{B}_n \cdot \alpha) \leq |\mathbf{B}_n| \cdot H_\nu(\alpha) < \infty$ for all $\nu \in E$ and all $n \in \mathbb{N}$. It readily follows that $\nu \mapsto F_G(X, \nu, S, \mathbf{B}_n \cdot \alpha)$ is a Borel function on E . After taking limits, we find that $\nu \mapsto f_G(X, \nu)$ is a Borel function on E . This completes the proof. \square

Since $H(\tau) < \infty$ implies that τ is purely atomic, the above proof demonstrates the following.

Corollary 4.4. *Let G be a finitely generated non-cyclic free group acting on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If $f_G(X, \mu) \neq -\infty$ then the action only has countably many ergodic components.*

5. PROOF OF THE MAIN THEOREM

In this section we prove our main theorem which characterizes the stabilizers which can appear in factors of actions having finite f-invariant entropy.

If (X, μ) is a probability space and $B \subseteq X$ is Borel with $\mu(B) > 0$, then we define a probability measure μ_B on X by

$$\mu_B(A) = \frac{\mu(A \cap B)}{\mu(B)}$$

for Borel sets $A \subseteq X$. Notice that if α, β , and ξ are countable measurable partitions of (X, μ) then

$$\begin{aligned} H(\alpha/\beta \vee \xi) &= \sum_{B \in \beta} \sum_{C \in \xi} \sum_{A \in \alpha} -\mu(B \cap C) \cdot \frac{\mu(A \cap B \cap C)}{\mu(B \cap C)} \cdot \log \left(\frac{\mu(A \cap B \cap C)}{\mu(B \cap C)} \right) \\ &= \sum_{B \in \beta} \mu(B) \cdot H_{\mu_B}(\alpha/\xi). \end{aligned}$$

Also notice that if $\nu = \mu_B$ then $\nu_C = \mu_{B \cap C}$.

Lemma 5.1. *Let (X, μ) be a probability space. If $\delta > 0$ then there is $\rho > 0$ such that if two countable measurable partitions α, β of X satisfy $H_\mu(\alpha/\beta) < \rho$ then there is a subcollection $\beta' \subseteq \beta$ consisting of positive measure sets such that $\mu(\cup \beta') > 1 - \delta$ and for every $B \in \beta'$ there is $A \in \alpha$ with $\mu_B(A) > 1 - \delta$.*

Proof. By making δ smaller if necessary, we may suppose that $\delta < \frac{1}{3}$. Set

$$\epsilon = -\delta \cdot \log(\delta) - (1 - \delta) \cdot \log(1 - \delta) > 0$$

and set $\rho = \epsilon \cdot \delta$. Let α and β be countable measurable partitions of X satisfying $H_\mu(\alpha/\beta) < \rho$. Define

$$\beta' = \{B \in \beta : \mu(B) > 0 \text{ and } H_{\mu_B}(\alpha) < \epsilon\}.$$

Then

$$\epsilon \cdot \mu(X \setminus \cup \beta') \leq \sum_{B \in \beta} \mu(B) \cdot H_{\mu_B}(\alpha) = H_\mu(\alpha/\beta) < \rho.$$

So $\mu(X \setminus \cup \beta') < \rho/\epsilon = \delta$. Thus $\mu(\cup \beta') > 1 - \delta$ as required.

Fix $B \in \beta'$. We must show that there is $A \in \alpha$ with $\mu_B(A) > 1 - \delta$. If $A \in \alpha$ satisfies

$$\delta < \mu_B(A) < 1 - \delta,$$

then the partition $\xi = \{A, X \setminus A\}$ is a coarsening of α and we have

$$-\delta \cdot \log(\delta) - (1 - \delta) \cdot \log(1 - \delta) < H_{\mu_B}(\xi) \leq H_{\mu_B}(\alpha) < \epsilon,$$

contradicting the definition of ϵ . So for every $A \in \alpha$, we have that $\mu_B(A)$ is either less than δ or greater than $1 - \delta$. Towards a contradiction, suppose that $\mu_B(A) < \delta$ for all $A \in \alpha$. Then we can find a set C which is a union of members of α such that $\mu_B(C) \in [\frac{1}{2} - \frac{\delta}{2}, \frac{1}{2} + \frac{\delta}{2}]$. Then the partition $\gamma = \{C, X \setminus C\}$ is a coarsening of α so

$$\begin{aligned} -\left(\frac{1}{2} - \frac{\delta}{2}\right) \cdot \log\left(\frac{1}{2} - \frac{\delta}{2}\right) - \left(\frac{1}{2} + \frac{\delta}{2}\right) \cdot \log\left(\frac{1}{2} + \frac{\delta}{2}\right) &\leq H_{\mu_B}(\gamma) \\ &\leq H_{\mu_B}(\alpha) < \epsilon, \end{aligned}$$

contradicting the fact that $\delta < \frac{1}{3}$. We conclude there is $A \in \alpha$ with $\mu_B(A) > 1 - \delta$. \square

Lemma 5.2. *Let G be a finitely generated free group acting on a probability space (X, μ) . Let S be a free generating set for G and let $|g|$ denote the reduced S -word length of $g \in G$. Suppose that μ -almost every $x \in X$ has non-trivial stabilizer. Then for every $\epsilon > 0$ there exists $1_G \neq g \in G$ for which*

$$\mu(\{x \in X : g \cdot x \in \mathbf{B}_{|g|-1} \cdot x\}) > 1 - \epsilon.$$

Proof. Fix a total ordering of $S \cup S^{-1}$ and let \preceq be the induced well ordering of G (see the paragraph just before Theorem 1.5). For $x \in X$ we define $\phi(x)$ to be the \preceq -least $1_G \neq g \in G$ with $g \cdot x = x$. If x has trivial stabilizer then we define $\phi(x) = 1_G$. Then $\phi : X \rightarrow G$ is a measurable function satisfying $\mu(\phi^{-1}(1_G)) = 0$ and $\phi(x) \cdot x = x$ for every $x \in X$.

Fix $\epsilon > 0$ and set $\delta = \frac{\epsilon}{2}$. Let $k \in \mathbb{N}$ be such that $\mu(\phi^{-1}(\mathbf{B}_k)) > 1 - \delta$. Let $M \in \mathbb{N}$ be such that

$$(1 - \delta) \cdot \left(1 - \left(1 - \frac{1}{|\mathbf{B}_k|}\right)^M\right) > 1 - 2\delta.$$

Set $Y_0 = \emptyset$. We will inductively define $g_j \in G$ and $Y_j \subseteq X$ for $0 < j \leq M$ which satisfy the following two conditions for every $j > 0$:

$$\forall y \in Y_j \quad g_j \cdot y \in \mathbf{B}_{|g_j|-1} \cdot y;$$

$$\mu(Y_j) > \left(1 - \frac{1}{|\mathbf{B}_k|}\right) \mu(Y_{j-1}) + \frac{1}{|\mathbf{B}_k|} \cdot (1 - \delta).$$

We first define g_1 and Y_1 . Since $\mu(\phi^{-1}(\mathbf{B}_k)) > 1 - \delta$, we can pick $1_G \neq g_1 \in \mathbf{B}_k$ so that $Y_1 = \phi^{-1}(g_1)$ satisfies

$$\mu(Y_1) > \frac{1}{|\mathbf{B}_k|} (1 - \delta).$$

The two properties above are then satisfied since g_1 stabilizes every point in Y_1 . Now suppose that $1 < m \leq M$ and g_{m-1} and Y_{m-1} have been defined and satisfy the two conditions above. Fix any $t \notin \mathbf{B}_k$ such that $|tg_{m-1}| = |t| + |g_{m-1}|$. Since $\mu(\phi^{-1}(\mathbf{B}_k)) > 1 - \delta$, we have that

$$\mu(\phi^{-1}(\mathbf{B}_k) \setminus tg_{m-1} \cdot Y_{m-1}) > 1 - \delta - \mu(Y_{m-1}).$$

So we can find $1_G \neq u \in \mathbf{B}_k$ such that $Z = \phi^{-1}(u)$ satisfies

$$\mu(Z \setminus tg_{m-1} \cdot Y_{m-1}) > \frac{1}{|\mathbf{B}_k|} \cdot (1 - \delta - \mu(Y_{m-1})).$$

For $h \in G$ let $W_S(h)$ denote the reduced S -word representation of h . If $W_S(t)$ begins (on the left) with $W_S(ut)$ then $W_S(t^{-1}u^{-1}t)$ and $W_S(t)$ end with the same letter (note that $t^{-1}u^{-1}t \neq 1_G$). In this case we set $p = t^{-1}u^{-1}t$ and observe that

$$|pg_{m-1}| = |p| + |g_{m-1}|.$$

If $W_S(t)$ does not begin with $W_S(ut)$ then $W_S(t^{-1}ut)$ and $W_S(ut)$ end with the same letter. Furthermore, from $|u| < |t|$ we find that $W_S(ut)$ and $W_S(t)$ end with the same letter. So in this case we set $p = t^{-1}ut$ and again observe that

$$|pg_{m-1}| = |p| + |g_{m-1}|.$$

We set $g_m = pg_{m-1}$ and $Y_m = Y_{m-1} \cup (tg_{m-1})^{-1} \cdot Z$. We now check that the two inductive hypothesis are satisfied. Fix $y \in Y_m$. First suppose that $y \in Y_{m-1}$. Then

$$g_m \cdot y = pg_{m-1} \cdot y \in p\mathbf{B}_{|g_{m-1}|-1} \cdot y \subseteq \mathbf{B}_{|p|+|g_{m-1}|-1} \cdot y = \mathbf{B}_{|g_m|-1} \cdot y.$$

Now suppose that $y \in Y_m \setminus Y_{m-1}$. Set $z = tg_{m-1} \cdot y$. Then $z \in Z = \phi^{-1}(u)$. It follows

$$\begin{aligned} g_m \cdot y &= pg_{m-1} \cdot y = t^{-1}u^{\pm 1}tg_{m-1} \cdot y = t^{-1}u^{\pm 1} \cdot z \\ &= t^{-1} \cdot z = g_{m-1} \cdot y \in \mathbf{B}_{|g_{m-1}|-1} \cdot y \subseteq \mathbf{B}_{|g_m|-1} \cdot y. \end{aligned}$$

So the first condition is satisfied. For the second, we have

$$\begin{aligned} \mu(Y_m) &= \mu(Y_{m-1}) + \mu(Y_m \setminus Y_{m-1}) = \mu(Y_{m-1}) + \mu(Z \setminus tg_{m-1} \cdot Y_{m-1}) \\ &> \mu(Y_{m-1}) + \frac{1}{|\mathbf{B}_k|} \cdot (1 - \delta - \mu(Y_{m-1})) = \left(1 - \frac{1}{|\mathbf{B}_k|}\right) \mu(Y_{m-1}) + \frac{1}{|\mathbf{B}_k|} \cdot (1 - \delta). \end{aligned}$$

This completes the inductive construction.

By our condition on the measures of the Y_j 's we have

$$\begin{aligned} \mu(Y_M) &> \frac{1}{|\mathbf{B}_k|} (1 - \delta) \cdot \sum_{i=0}^{M-1} \left(1 - \frac{1}{|\mathbf{B}_k|}\right)^i \\ &= (1 - \delta) \cdot \left(1 - \left(1 - \frac{1}{|\mathbf{B}_k|}\right)^M\right) > 1 - 2\delta = 1 - \epsilon. \end{aligned}$$

Using $g = g_M$ completes the proof. \square

We now prove a weakened version of the main theorem.

Proposition 5.3. *Let G be a finitely generated non-cyclic free group acting on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If $G \curvearrowright (X, \mu)$ is ergodic and $f_G(X, \mu) \neq -\infty$ then either the action is essentially free or else μ is purely atomic.*

Proof. Let α be a generating partition with $H(\alpha) < \infty$. Let S be a free generating set for G , let $r = |S|$ be the rank of G , and let $|g|$ denote the reduced S -word length of $g \in G$. Also fix a total ordering of $S \cup S^{-1}$, let \preceq be the induced well ordering of G (see the paragraph before Theorem 1.5), and let $\mathbb{P}(g)$ denote the set of group elements strictly preceding g . Assume that $G \curvearrowright (X, \mu)$ is ergodic and not essentially free and that μ is not purely atomic. We will show that $f_G(X, \mu) = -\infty$.

If $H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha)$ does not tend to infinity then $f_G(X, \mu) = -\infty$ by Corollary 3.3 and we are done. So suppose that $H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha)$ tends to infinity. Fix $0 < \epsilon < 1/2$ and let $n \in \mathbb{N}$ be such that

$$H(\mathbf{B}_n \cdot \alpha / \mathbf{B}_{n-1} \cdot \alpha) > \frac{1}{\epsilon}.$$

Set $\delta = \epsilon / (6 \cdot |\mathbf{S}_n|)$. By combining finitely many classes of α into a single class, we can obtain a (possibly trivial) partition β with $H(\beta) < \delta$. Say $A_1, A_2, \dots, A_M \in \alpha$ were combined into a single class to form β . Set $B = A_1 \cup A_2 \cup \dots \cup A_M$ so that $\{B\} = \beta \setminus \alpha$. Let $\alpha_M = \{A'_1, A'_2, \dots, A'_M\}$ be any measurable partition of X with $A_i \subseteq A'_i$ for each i . Notice that for any probability measure ν on X (not necessarily G -invariant) and any $h \in G$ we have

$$\begin{aligned} H_\nu(h \cdot \alpha / h \cdot \beta) &= \nu(h \cdot B) \cdot H_{\nu_{h \cdot B}}(h \cdot \alpha) = \nu(h \cdot B) \cdot H_{\nu_{h \cdot B}}(h \cdot \alpha_M) \\ &\leq \nu(h \cdot B) \cdot \log(M) \leq \log(M). \end{aligned}$$

Since the action is ergodic and not essentially free, the stabilizer of μ -almost every $x \in X$ is non-trivial. By the previous lemma, there is $1_G \neq g \in G$ such that

$$\mu(\{x \in X : g \cdot x \in \mathbf{B}_{|g|-1} \cdot x\}) > 1 - \delta / \log(M).$$

For $x \in X$, define $\psi(x)$ to be the \preceq -least element of G satisfying $g \cdot x = \psi(x) \cdot x$. Note that $\mu(\psi^{-1}(g)) < \delta / \log(M)$. Since ψ is measurable and its image is finite, it induces a finite measurable partition, ξ , of X . Let $0 < \kappa < \delta / \log(M)$ be such that

$$-\kappa \cdot \log(\kappa) - (1 - \kappa) \cdot \log(1 - \kappa) < \delta.$$

By Lemma 5.1, there exists $\rho > 0$ such that if χ is a countable measurable partition of X satisfying $H(\xi / \chi) < \rho$, then there is a subcollection $\mathcal{C} \subseteq \chi$ consisting of positive measure sets such that $\mu(\cup \mathcal{C}) > 1 - \kappa$ and for every $C \in \mathcal{C}$ there is $E \in \xi$ with $\mu_C(E) > 1 - \kappa$. Let $N > n + |g|$ be such that

$$H(\xi / \mathbf{B}_{N-1} \cdot \alpha) < \rho.$$

Such an N exists since α is a generating partition.

Fix $w \in \mathbf{S}_n$. Let $F(w)$ be the set of $w \neq f \in G$ for which $|f| = |fw^{-1}| + |w|$. We claim that

$$\sum_{f \in F(w)} \delta(f, S, \alpha) \geq H(w \cdot \alpha / \mathbb{P}(w) \cdot \alpha) - \frac{\epsilon}{|\mathbf{S}_n|}.$$

Let $t \in G$ be such that $g^{-1}tw \in \mathbf{S}_N$ and $|g^{-1}tw| = |g^{-1}| + |t| + |w|$. Then $g^{-1}tw \in F(w)$. Let $p_0 = w, p_1, p_2, \dots, p_k = g^{-1}tw$ be the sequence of vertices in the path from w to $g^{-1}tw$ in the left S -Cayley graph of G . Then $p_i \in F(w)$ for $i > 0$. By Lemma 3.6

$$\sum_{f \in F(w)} \delta(f, S, \alpha) \geq \sum_{i=1}^k \delta(p_i, S, \alpha) = H(w \cdot \alpha / \mathbb{P}(w) \cdot \alpha) - H(g^{-1}tw \cdot \alpha / \mathbb{P}(g^{-1}tw) \cdot \alpha).$$

So it suffices to show that $H(g^{-1}tw \cdot \alpha / \mathbb{P}(g^{-1}tw) \cdot \alpha) < \epsilon / |\mathbf{S}_n|$.

We have $\mathbb{P}(g^{-1}tw) \supseteq \mathbf{B}_{N-1}$ so

$$H(\xi / \mathbb{P}(g^{-1}tw) \cdot \alpha) \leq H(\xi / \mathbf{B}_{N-1} \cdot \alpha) < \rho.$$

Thus there is a collection $\mathcal{C} \subseteq \mathbb{P}(g^{-1}tw) \cdot \alpha$ consisting of positive measure sets such that $\mu(\cup \mathcal{C}) > 1 - \kappa$ and for every $C \in \mathcal{C}$ there is $E \in \xi$ with $\mu_C(E) > 1 - \kappa$.

Let $\mathcal{C}' \subseteq \mathcal{C}$ consist of those $C \in \mathcal{C}$ for which there is $E \in \xi$ with $E \neq \psi^{-1}(g)$ and $\mu_C(E) > 1 - \kappa$. Observe that

$$\mu(\cup \mathcal{C}') > 1 - \kappa - \frac{\delta/\log(M)}{(1 - \kappa)} > 1 - \kappa - 2\delta/\log(M)$$

since $\mu(\psi^{-1}(g)) < \delta/\log(M)$. Fix $C \in \mathcal{C}'$ and let $h \in \mathbf{B}_{|g|-1}$ be such that $\mu_C(\psi^{-1}(h)) > 1 - \kappa$. As $C \in \mathbb{P}(g^{-1}tw) \cdot \alpha$ and $h^{-1}tw \in \mathbb{P}(g^{-1}tw)$, there is $A \in \alpha$ with $C \subseteq h^{-1}tw \cdot A$. Since $g^{-1}h$ acts trivially on $\psi^{-1}(h) \cap C$, we have

$$g^{-1}tw \cdot A = g^{-1}h \cdot (h^{-1}tw \cdot A) \supseteq g^{-1}h \cdot (\psi^{-1}(h) \cap C) = \psi^{-1}(h) \cap C.$$

Therefore

$$\mu_C(g^{-1}tw \cdot A) \geq \mu_C(\psi^{-1}(h)) > 1 - \kappa.$$

So $g^{-1}tw \cdot A$ covers most of C . If $A \in \beta$ then $\mu_C(g^{-1}tw \cdot B) < \kappa$ and therefore

$$H_{\mu_C}(g^{-1}tw \cdot \alpha/g^{-1}tw \cdot \beta) \leq \mu_C(g^{-1}tw \cdot B) \cdot \log(M) \leq \kappa \cdot \log(M).$$

On the other hand, if $A \notin \beta$ then $A = A_i \subseteq A'_i$ for some i , $A \subseteq B$, and

$$\mu_{C \cap g^{-1}tw \cdot B}(g^{-1}tw \cdot A'_i) \geq \mu_C(g^{-1}tw \cdot A) > 1 - \kappa.$$

Thus in this case

$$\begin{aligned} H_{\mu_C}(g^{-1}tw \cdot \alpha/g^{-1}tw \cdot \beta) &= \mu_C(g^{-1}tw \cdot B) \cdot H_{\mu_{C \cap g^{-1}tw \cdot B}}(g^{-1}tw \cdot \alpha_M) \\ &\leq H_{\mu_{C \cap g^{-1}tw \cdot B}}(g^{-1}tw \cdot \alpha_M) < -\kappa \cdot \log(\kappa) - (1 - \kappa) \cdot \log(1 - \kappa) + \kappa \cdot \log(M - 1). \end{aligned}$$

So in either case we have

$$H_{\mu_C}(g^{-1}tw \cdot \alpha/g^{-1}tw \cdot \beta) < -\kappa \cdot \log(\kappa) - (1 - \kappa) \cdot \log(1 - \kappa) + \kappa \cdot \log(M) < 2\delta.$$

This holds for every $C \in \mathcal{C}'$. It follows that

$$\begin{aligned} &H(g^{-1}tw \cdot \alpha/\mathbb{P}(g^{-1}tw) \cdot \alpha) \\ &= H(g^{-1}tw \cdot \beta/\mathbb{P}(g^{-1}tw) \cdot \alpha) + H(g^{-1}tw \cdot \alpha/\mathbb{P}(g^{-1}tw) \cdot \alpha \vee g^{-1}tw \cdot \beta) \\ &< \delta + H(g^{-1}tw \cdot \alpha/\mathbb{P}(g^{-1}tw) \cdot \alpha \vee g^{-1}tw \cdot \beta) \\ &= \delta + \sum_{C \in \mathbb{P}(g^{-1}tw) \cdot \alpha} \mu(C) \cdot H_{\mu_C}(g^{-1}tw \cdot \alpha/g^{-1}tw \cdot \beta) \\ &< \delta + \mu(X \setminus \cup \mathcal{C}') \cdot \log(M) + \sum_{C \in \mathcal{C}'} \mu(C) \cdot H_{\mu_C}(g^{-1}tw \cdot \alpha/g^{-1}tw \cdot \beta) \\ &< \delta + \left(\kappa + \frac{2\delta}{\log(M)} \right) \log(M) + 2\delta < 6\delta = \frac{\epsilon}{|\mathbf{S}_n|}. \end{aligned}$$

This justifies our claim.

Now we compute

$$\begin{aligned} \sum_{1_G \neq h \in G} \delta(h, S, \alpha) &\geq \sum_{w \in \mathbf{S}_n} \sum_{f \in F(w)} \delta(f, S, \alpha) \\ &\geq \sum_{w \in \mathbf{S}_n} \left(H(w \cdot \alpha/\mathbb{P}(w) \cdot \alpha) - \frac{\epsilon}{|\mathbf{S}_n|} \right) = H(\mathbf{B}_n \cdot \alpha/\mathbf{B}_{n-1} \cdot \alpha) - \epsilon > \frac{1}{\epsilon} - \epsilon. \end{aligned}$$

By letting ϵ tend to zero we find that the cumulative independence decay is infinite. Therefore $f_G(X, \mu) = -\infty$ by Theorem 3.5. \square

Theorem 5.4. *Let G be a finitely generated non-cyclic free group acting on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If $f_G(X, \mu) \neq -\infty$ and (Y, ν) is any factor of (X, μ) , then for ν -almost every $y \in Y$, the stabilizer of y is either trivial or has finite index in G . Furthermore, ν -almost every $y \in Y$ with non-trivial stabilizer is an atom, and thus there are essentially only countably many points with non-trivial stabilizer.*

Proof. To be clear, when we say that ν -almost every $y \in Y$ with non-trivial stabilizer is an atom, we mean that there is a Borel set $Y' \subseteq Y$ such that $\nu(Y') = 1$ and every $y \in Y'$ with non-trivial stabilizer is an atom.

Let $r > 1$ be the rank of G . First suppose that $G \curvearrowright (Y, \nu)$ is ergodic. If ν is purely atomic then by ergodicity there are only finitely many atoms and they lie in a single orbit. In particular their stabilizers have finite index in G . So suppose that ν is not purely atomic. By ergodicity ν has no atoms. Let α be a generating partition for $G \curvearrowright (X, \mu)$ with $H_\mu(\alpha) < \infty$. Let $n \in \mathbb{N}$ be such that

$$-(r-1)\log(n) < f_G(X, \mu) - H_\mu(\alpha).$$

Since ν has no atoms, we can find a measurable partition β of Y which has precisely n classes of positive measure. The sub- σ -algebra $G \cdot \beta$ gives rise to a factor map $(Y, \nu) \mapsto (Y', \nu')$. Moreover, β pushes forward to a partition β' of (Y', ν') , and β' has n classes of positive measure. Also β' is a generating partition for $G \curvearrowright (Y', \nu')$ and thus $f_G(Y', \nu')$ is defined since β' is finite. By Theorem 2.2,

$$f_G(Y', \nu') \geq f_G(X, \mu) - H_\mu(\alpha) > -(r-1)\log(n).$$

By Proposition 5.3, either $G \curvearrowright (Y', \nu')$ is essentially free or ν' is purely atomic. If ν' were purely atomic, then it would have to have at least n atoms since each class of β' has positive measure. Every atom would have the same measure by ergodicity, so by Lemma 2.3 we would have $f_G(Y', \nu') \leq -(r-1)\log(n)$, a contradiction. So $G \curvearrowright (Y', \nu')$ is essentially free. It follows that $G \curvearrowright (Y, \nu)$ must be essentially free as well.

Now consider the general case in which $G \curvearrowright (Y, \nu)$ is not ergodic. Let τ be the ergodic decomposition of μ . By Corollary 4.4, τ is purely atomic. Let $E \subseteq \mathfrak{E}(X)$ be the set of atoms of τ . By Theorem 4.3, $f_G(X, \lambda)$ is defined for every $\lambda \in E$ and

$$f_G(X, \mu) = \sum_{\lambda \in E} \tau(\{\lambda\}) \cdot f_G(X, \lambda) - (r-1)H(\tau).$$

Since $f_G(X, \mu) \neq -\infty$, we must have $f_G(X, \lambda) \neq -\infty$ for every $\lambda \in E$. Each measure $\lambda \in E$ pushes forward to an ergodic measure λ^* on Y , and we have

$$\nu = \sum_{\lambda \in E} \tau(\{\lambda\}) \cdot \lambda^*.$$

By the previous paragraph λ^* is either purely atomic or else $G \curvearrowright (Y, \lambda^*)$ is essentially free. Of course, when λ^* is purely atomic the stabilizer of λ^* -almost every point has finite index in G . So if we let B be the set of all $y \in Y$ for which the stabilizer of y is neither trivial nor has finite index in G , then $\lambda^*(B) = 0$ for every $\lambda \in E$. By the above decomposition of ν , $\nu(B) = 0$ and thus the stabilizer of ν -almost every $y \in Y$ is either trivial or has finite index in G . Now let $A \subseteq Y$ be the set of all atoms of ν . So $y \in A$ if and only if $\nu(\{y\}) > 0$. Also let C be the set of $y \in Y$ for which the stabilizer of y is non-trivial. Then $\lambda^*(C \setminus A) = 0$ for every $\lambda \in E$ and thus $\nu(C \setminus A) = 0$. So setting $Y' = Y \setminus (C \setminus A)$, we have $\nu(Y') = 1$ and

every $y \in Y'$ with non-trivial stabilizer lies in $Y' \cap C \subseteq A$ and is thus an atom of ν . \square

We now prove Corollary 1.2 from the introduction.

Corollary 5.5. *Let G be a finitely generated non-cyclic free group acting on a probability space (X, μ) . Assume that $f_G(X, \mu)$ is defined. If $G \curvearrowright (X, \mu)$ is ergodic and $f_G(X, \mu) \neq -\infty$, then there is $n \in \mathbb{N}$ such that for every subgroup $\Gamma \leq G$ containing a non-trivial normal subgroup of G the number of ergodic components of $\Gamma \curvearrowright (X, \mu)$ is at most n .*

Proof. Let α be a generating partition for $G \curvearrowright (X, \mu)$ with $H(\alpha) < \infty$. Let n be maximal such that

$$-(r-1)\log(n) \geq f_G(X, \mu) - H(\alpha).$$

Such an n exists since we are assuming $r > 1$. Let $\Gamma \leq G$ be a subgroup containing a non-trivial normal subgroup of G . Say $K \neq \{1_G\}$ is normal in G and $K \leq \Gamma$. Let τ_K be the ergodic decomposition of $K \curvearrowright (X, \mu)$. Then G acts on $(\mathfrak{M}_K(X), \tau_K)$ and this action is a factor of $G \curvearrowright (X, \mu)$ (the factor map is induced by the sub- σ -algebra of all K -invariant Borel sets). For τ_K -almost every $\lambda \in \mathfrak{M}_K(X)$ the G -stabilizer of λ contains K and is thus non-trivial. So Theorem 5.4 implies that τ_K is purely atomic. By ergodicity there are finitely many atoms, each with the same measure. So if there are m atoms of τ_K then by Theorem 2.2 and Lemma 2.3

$$-(r-1)\log(m) = f_G(\mathfrak{M}_K(X), \tau_K) \geq f_G(X, \mu) - H(\alpha).$$

Therefore m , the number of ergodic components of $K \curvearrowright (X, \mu)$, is at most n . Since $K \leq \Gamma$, every Γ ergodic component of $\Gamma \curvearrowright (X, \mu)$ contains at least one K -ergodic component. Therefore the number of Γ -ergodic components is at most n . \square

The above corollary cannot be extended to hold for all non-trivial subgroups of G . This is demonstrated by the following example provided by Lewis Bowen (private communication).

Proposition 5.6 (Lewis Bowen). *Let G be a finitely generated non-cyclic free group. Then there exists an ergodic action $G \curvearrowright (X, \mu)$ and a non-trivial subgroup $\Gamma \leq G$ such that $f_G(X, \mu)$ is defined and finite (i.e. $f_G(X, \mu) \neq -\infty$), but there are infinitely many ergodic components of $\Gamma \curvearrowright (X, \mu)$.*

Proof. let S be a free generating set for G . Also let \preceq be a well ordering of G as described in the paragraph above Theorem 1.5, and let $\mathbb{P}(g)$ be the set of group elements strictly preceding g . Fix $t \in S$ and set $\Gamma = \langle t \rangle$. Let $G/\Gamma = \{g\Gamma : g \in G\}$ be the set of all left cosets of Γ .

Let ν be the probability measure on the positive integers, \mathbb{N}_+ , defined by $\nu(\{n\}) = 2^{-n}$. It is easily computed that $H(\nu) = 2 \cdot \log(2) < \infty$. Let X be the set of all functions from G/Γ to \mathbb{N}_+ . Equivalently,

$$X = \mathbb{N}_+^{G/\Gamma} = \prod_{g\Gamma \in G/\Gamma} \mathbb{N}_+.$$

We let $\mu = \nu^{G/\Gamma}$ be the product measure. We let G act on X by permuting coordinates on the left: $(h \cdot x)(g\Gamma) = x(h^{-1}g\Gamma)$. Since G acts by permuting coordinates, it readily follows that μ is G -invariant. The action $G \curvearrowright (X, \mu)$ is quite similar to a Bernoulli shift. After a minor and obvious modification, the standard argument that Bernoulli shifts are ergodic shows that $G \curvearrowright (X, \mu)$ is ergodic as well.

Let $\alpha = \{A_i : i \in \mathbb{N}_+\}$ be the partition of X given by $A_i = \{x \in X : x(\Gamma) = i\}$. Then α is a generating partition for $G \curvearrowright (X, \mu)$ and $H_\mu(\alpha) = H(\nu) < \infty$. So $f_G(X, \mu)$ is defined. Notice that $\gamma \cdot \alpha = \alpha$ for every $\gamma \in \Gamma$. Since values at distinct coordinates are independent, it is not difficult to check that $H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha)$ is 0 if $g\Gamma \subseteq \mathbb{P}(g) \cdot \Gamma$ and is otherwise equal to $H(\alpha)$. Since $t \in S$ and $\Gamma = \langle t \rangle$, it follows that $H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha)$ equals 0 if the reduced S -word representation of g ends with t or t^{-1} and is otherwise equal to $H(\alpha)$. So if $1_G \neq g \in G$ and $s \in S$ satisfy $|s^{-1}g| = |g| - 1$, then $H(g \cdot \alpha / \mathbb{P}(g) \cdot \alpha) = H(s^{-1}g \cdot \alpha / \mathbb{P}(s^{-1}g) \cdot \alpha)$ unless $g \in \{t, t^{-1}\}$. It follows that $\delta(g, S, \alpha) = 0$ for $g \notin \{1_G, t, t^{-1}\}$ and $\delta(t, S, \alpha) = \delta(t^{-1}, S, \alpha) = H(\alpha)$. So $f_G(X, \mu) = 0$ by Theorem 3.5 (alternatively, one could observe that $G \curvearrowright (X, \mu)$ is measurably conjugate to a Markov process and apply [7, Theorem 11.1]). So $G \curvearrowright (X, \mu)$ is ergodic, $f_G(X, \mu)$ is defined, and $f_G(X, \mu) = 0 \neq -\infty$. Finally, we have $\gamma \cdot A = A$ for every $A \in \alpha$ and $\gamma \in \Gamma$, so there are at least as many ergodic components of $\Gamma \curvearrowright (X, \mu)$ as there are members of α with positive measure. We conclude that there are infinitely many ergodic components of $\Gamma \curvearrowright (X, \mu)$. \square

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DEPARTMENT OF MATHEMATICS, UNIVERSITY OF MICHIGAN, 530 CHURCH STREET, ANN ARBOR, MI 48109, U.S.A.

E-mail address: `b.m.seward@gmail.com`